



Backtest #27480 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +18.43% | 0.84   | 33.3%    | -28.15%      |

EQUITY CURVE118 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated an 18.43% ROI but with a concerning 28.15% max drawdown and low 33.3% win rate, indicating high reliance on outlier trades. With only three total trades, the statistical sample is too small for confident generalization, rendering the 0.84 Sharpe ratio unreliable. The results likely reflect market beta rather than robust alpha, as the small sample size cannot validate the signal's consistency. To improve reliability, I recommend running a longer backtest with at least 100 trades to stabilize the win rate metrics. This will help determine if the momentum signals hold up under varying market conditions.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 28.88%     |
| Sortino Ratio   | 0.83       |
| Turnover        | 10.05x     |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$11846.44 |